



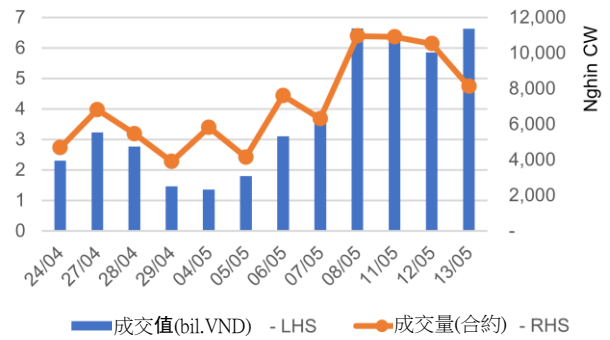
認股權證日報

2020/05/13 認股權證日報

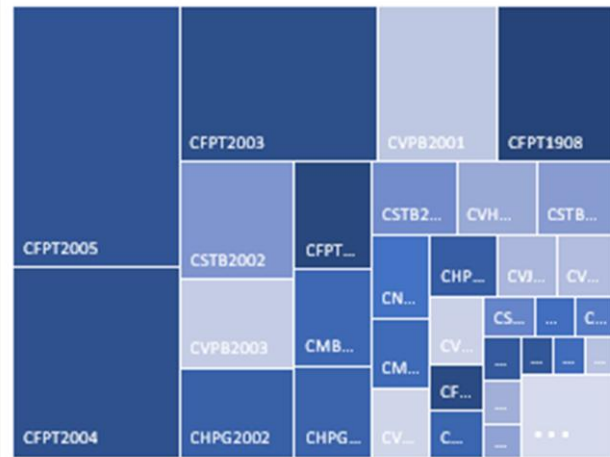
FPT 權證是亮點

FPT 權證是當天市場上最突出的權證，所有權證都強勁上漲並伴有良好的流動性。在流動性最號的 5 檔權證中，有 4 檔是 FPT 權證，其中 CFPT1908 是最引人注目的權證，漲幅高達 75.8%。除 VPB 之外，HPG 和 MBB 的權證也有相對積極的走勢。

成交值和成交量

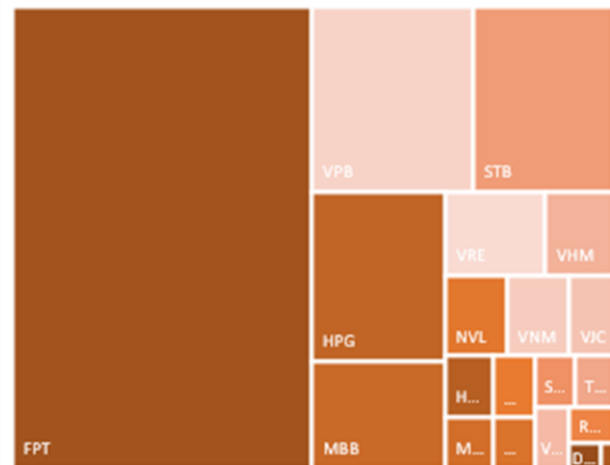


根據認股權證代碼分配成交值



根據標的股票代碼分配成交值

Phân bổ GTGD theo mã chứng khoán cơ sở



源自: YSVN



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當日成交及相關指數

代碼	漲跌 (+/-%)	收盤	成交量 (合約)	成交值 (十億越盾)	現金 狀態	Premium	槓桿	剩餘 交易盤數	隱含 波動
CCTD2001	11.4%	2,450	10	-	OTM	49.3%	2.43	153	129%
CDPM2001	-2.5%	1,170	10,120	0.01	OTM	16.6%	3.25	25	131%
CDPM2002	-6.0%	2,640	2,350	0.01	OTM	23.4%	2.90	153	63%
CFPT1908	75.8%	1,600	341,550	0.45	OTM	19.1%	1.79	23	110%
CFPT2001	61.8%	890	253,890	0.20	OTM	22.5%	1.10	26	110%
CFPT2002	21.8%	950	70,910	0.06	OTM	21.4%	3.23	48	54%
CFPT2003	25.3%	12,830	58,070	0.75	OTM	27.3%	2.16	126	94%
CFPT2004	30.8%	10,310	73,030	0.77	OTM	22.2%	2.51	61	110%
CFPT2005	30.5%	9,580	110,270	1.06	ITM	18.7%	2.95	33	133%
CGMD2001	0.0%	40	205,260	0.01	OTM	29.0%	0.51	26	57%
CHDB2001	30.8%	170	273,800	0.03	OTM	24.2%	1.82	25	60%
CHDB2003	7.3%	1,030	43,960	0.04	OTM	44.2%	1.89	153	59%
CHPG1909	0.0%	30	447,990	0.01	OTM	2.7%	n.a	-	n.a
CHPG2001	8.5%	1,020	99,110	0.10	ITM	8.0%	6.60	32	58%
CHPG2002	-0.8%	1,170	213,990	0.25	OTM	34.2%	2.68	153	55%
CHPG2004	11.1%	1,600	119,910	0.17	ITM	4.1%	9.69	21	46%
CHPG2006	5.5%	2,480	2,050	0.01	ITM	12.0%	3.63	88	68%
CHPG2007	4.9%	3,240	10	-	ITM	8.9%	5.10	44	66%
CMBB2001	7.7%	140	403,690	0.06	OTM	21.6%	1.83	26	56%
CMBB2002	8.5%	1,530	124,800	0.18	OTM	11.6%	5.50	61	49%
CMBB2003	8.0%	2,430	43,700	0.10	OTM	16.7%	3.83	126	51%
CMSN1902	100.0%	20	475,050	0.01	OTM	26.0%	n.a	-	n.a
CMSN2001	-5.9%	2,070	16,700	0.03	OTM	23.0%	2.94	153	59%
CMSN2002	-8.9%	2,350	10,150	0.02	OTM	17.0%	3.51	88	66%
CMWG2001	0.0%	50	324,200	0.01	OTM	43.6%	0.11	26	70%
CMWG2002	-7.7%	120	3,020	-	OTM	32.5%	2.04	40	56%
CMWG2004	-23.3%	330	116,540	0.04	OTM	25.5%	3.26	21	50%
CNVL2001	-9.4%	1,150	100,050	0.12	OTM	34.3%	1.07	153	52%
CREE1905	14.3%	400	51,920	0.02	OTM	6.6%	11.12	23	39%
CREE2001	16.7%	280	161,310	0.04	OTM	11.4%	5.88	26	54%
CROS2001	0.0%	30	834,780	0.02	OTM	689.0%	0.00	25	361%
CROS2002	-6.2%	610	35,050	0.02	OTM	132.6%	0.35	153	130%
CSBT2001	3.8%	830	62,390	0.05	OTM	46.8%	2.07	153	52%
CSTB2001	12.1%	370	422,260	0.15	OTM	14.1%	5.11	25	59%
CSTB2002	6.3%	1,340	247,790	0.33	OTM	32.8%	2.40	153	63%
CSTB2003	9.1%	1,200	122,410	0.14	OTM	23.6%	2.90	88	68%
CTCB1902	7.7%	700	32,990	0.02	OTM	5.3%	12.78	15	43%
CTCB2001	-30.6%	250	101,560	0.03	OTM	14.1%	6.97	26	49%
CVHM2001	-11.7%	1,210	112,300	0.14	OTM	40.9%	2.15	153	57%
CVIC1903	0.0%	10	343,340	-	OTM	29.6%	n.a	-	n.a
CVIC2001	-11.9%	1,710	24,000	0.04	OTM	42.1%	1.49	153	59%
CVIC2002	-17.6%	1,120	12,050	0.01	OTM	20.5%	2.42	44	65%
CVJC2001	-9.2%	790	119,640	0.09	OTM	57.6%	0.44	153	62%
CVNM2001	2.0%	510	184,040	0.09	OTM	10.0%	6.44	26	52%
CVNM2002	0.0%	1,900	16,540	0.03	OTM	32.5%	2.43	153	50%
CVPB2001	0.0%	2,050	236,010	0.46	ITM	0.8%	5.50	26	41%
CVPB2003	11.4%	2,340	114,440	0.25	ITM	1.8%	7.56	48	24%
CVRE1903	100.0%	20	53,040	-	OTM	46.2%	n.a	-	n.a
CVRE2001	-6.3%	150	584,390	0.09	OTM	52.6%	1.49	91	57%
CVRE2002	-16.7%	50	166,810	0.01	OTM	31.4%	1.17	26	60%
CVRE2003	-7.1%	790	129,720	0.10	OTM	61.5%	1.26	153	63%
CVRE2004	-10.6%	1,100	4,200	-	OTM	26.9%	2.23	44	68%

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源自: Fiinpro, YSVN

Premium = (行使價格 + 認股權證價格 x 轉換率) - 標的證券的目前價格 (盈虧平衡價格與標的證券的目前價格之差)。

槓桿 (Effective gearing) 越高，按標的證券的波動率就越大。

為了限制風險，投資者應選擇具有現金狀態 (ITM)，Premium 或隱含波動率偏低的認股權證。此外，投資者也應優先對具有偏長 (兩週以上) 的剩餘交易盤數 (直至到期日) 的權證進行交易，以限制風險。

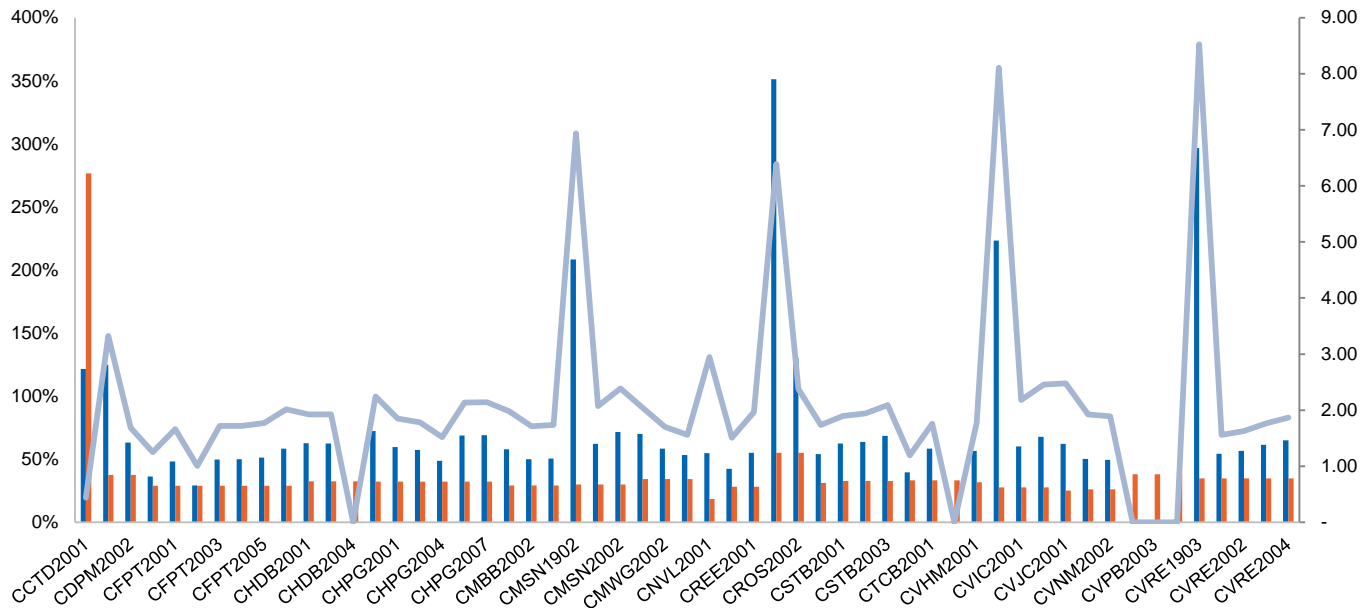
標的股票的技术建議綜合表

代碼	建議價格	目前價格	短期趨勢	中期趨勢 hạn	短期目標	與目前價格相比的短期上漲空間	短期停損	Reward/Risk
DPM		14.50	下跌	上漲			14.93	-
FPT	44.60	49.35	上漲	上漲	49.79	12%	43.96	8.07
HPG	18.85	24.10	上漲	上漲	21.29	13%	22.07	(0.76)
MBB	15.75	17.50	上漲	上漲	17.70	12%	15.87	(15.83)
MSN	61.00	61.90	上漲	上漲	69.85	15%	58.33	3.32
MWG	69.90	83.90	上漲	上漲	80.19	15%	78.79	(1.16)
NVL	53.00	52.50	上漲	下跌	59.59	12%	50.38	2.52
PNJ	55.50	64.90	上漲	上漲	61.01	10%	56.94	(3.82)
REE	30.20	32.00	上漲	下跌	34.55	14%	29.44	5.75
STB	8.93	9.96	上漲	上漲	10.08	13%	9.02	(12.65)
VHM	66.00	71.40	上漲	上漲	71.37	8%	67.41	(3.81)
VIC	86.80	95.00	上漲	上漲	99.04	14%	92.11	(2.30)
VNM	105.00	113.70	上漲	上漲	116.26	11%	104.36	17.72
VJC	109.10	114.90	上漲	上漲	121.09	11%	112.20	(3.86)
VRE		24.50	下跌	上漲			25.53	-

源自: YSVN

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認股權證的隱含波動 VS 標的股票過去期間的波動



源自: YSVN

(*) 橙色列是標的股票過去期間的波動；藍色列是認股權證的隱含波動。

(*) 投資者可使用“隱含波動”來比較同一標的股票的認股權證。隱含波動率越大，對標的股票的價格變動率期望就越高（換句話說，隱含波動率越大，認股權證就越昂貴）。

認股權證訊息

認股權證代碼	發行商	期限	轉換率	發行價格	發行量	行使價格	最後交易日
CCTD2001	KISVN	8月	10.00000 : 1	1,540	1,000,000	80,888	14/12/2020
CDPM2001	KISVN	6月	2.00000 : 1	1,000	2,000,000	14,567	17/06/2020
CDPM2002	KISVN	11月	1.00000 : 1	1,700	2,000,000	15,252	14/12/2020
CFPT1908	MBS	6月	3.00000 : 1	3,150	2,400,000	54,000	15/06/2020
CFPT2001	HCM	6月	5.00000 : 1	1,600	5,000,000	56,000	18/06/2020
CFPT2002	VCI	6月	2.00000 : 1	3,300	1,000,000	58,000	20/07/2020
CFPT2003	SSI	7月	1.00000 : 1	7,300	2,000,000	50,000	05/11/2020
CFPT2004	SSI	4月	1.00000 : 1	5,100	2,000,000	50,000	06/08/2020
CFPT2005	VND	3月	1.00000 : 1	2,900	1,000,000	49,000	29/06/2020
CGMD2001	HCM	6月	4.00000 : 1	1,000	5,000,000	25,000	18/06/2020
CHDB2001	KISVN	6月	2.00000 : 1	2,000	5,000,000	29,099	17/06/2020
CHDB2003	KISVN	11月	2.00000 : 1	2,700	2,000,000	32,123	14/12/2020
CHPG1909	KISVN	3月	2.00000 : 1	1,800	3,000,000	24,680	13/05/2020
CHPG2001	HCM	6月	2.00000 : 1	1,800	5,000,000	24,000	26/06/2020
CHPG2002	KISVN	11月	2.00000 : 1	1,700	3,000,000	29,999	14/12/2020
CHPG2004	SSI	4月	1.00000 : 1	2,800	5,000,000	23,500	11/06/2020
CHPG2006	KISVN	5月	2.00000 : 1	1,500	4,000,000	22,020	14/09/2020
CHPG2007	KISVN	3月	1.00000 : 1	1,660	2,500,000	22,999	14/07/2020
CMBB2001	HCM	6月	2.00000 : 1	1,600	5,000,000	21,000	18/06/2020
CMBB2002	SSI	4月	1.00000 : 1	1,300	3,000,000	18,000	06/08/2020



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CMBB2003	SSI	7 月	1.00000 : 1	2,000	3,000,000	18,000	05/11/2020
CMSN1902	KISVN	4 月	5.00000 : 1	3,000	1,500,000	77,889	13/05/2020
CMSN2001	KISVN	11 月	5.00000 : 1	2,300	2,000,000	65,789	14/12/2020
CMSN2002	KISVN	5 月	4.00000 : 1	2,000	4,000,000	62,999	14/09/2020
CMWG2001	HCM	6 月	10.00000 : 1	1,700	5,000,000	120,000	18/06/2020
CMWG2002	MBS	6 月	10.00000 : 1	1,950	2,000,000	110,000	08/07/2020
CMWG2004	SSI	4 月	1.00000 : 1	13,600	1,000,000	105,000	11/06/2020
CNVL2001	KISVN	11 月	4.00000 : 1	2,300	2,000,000	65,888	14/12/2020
CREE1905	MBS	6 月	2.85930 : 1	2,150	2,000,000	32,977	15/06/2020
CREE2001	HCM	6 月	4.76550 : 1	1,100	5,000,000	34,312	18/06/2020
CROS2001	KISVN	6 月	4.00000 : 1	1,500	10,000,000	26,468	17/06/2020
CROS2002	KISVN	8 月	1.00000 : 1	1,000	2,000,000	7,227	14/12/2020
CSBT2001	KISVN	11 月	1.00000 : 1	2,900	2,000,000	21,111	14/12/2020
CSTB2001	KISVN	6 月	1.00000 : 1	1,500	5,000,000	10,999	17/06/2020
CSTB2002	KISVN	11 月	1.00000 : 1	1,700	3,000,000	11,888	14/12/2020
CSTB2003	KISVN	5 月	1.00000 : 1	1,360	3,000,000	11,111	14/09/2020
CTCB1902	VND	5 月	1.00000 : 1	5,300	5,000,000	21,000	03/06/2020
CTCB2001	HCM	6 月	2.00000 : 1	1,700	5,000,000	23,000	18/06/2020
CVHM2001	KISVN	11 月	5.00000 : 1	3,100	2,000,000	94,567	14/12/2020
CVIC1903	KISVN	3 月	10.00000 : 1	2,100	2,000,000	123,000	13/05/2020
CVIC2001	KISVN	11 月	5.00000 : 1	3,800	2,000,000	126,468	14/12/2020
CVIC2002	KISVN	3 月	5.00000 : 1	1,350	2,000,000	108,888	14/07/2020
CVJC2001	KISVN	11 月	10.00000 : 1	2,400	2,000,000	173,137	14/12/2020
CVNM2001	HCM	6 月	10.00000 : 1	1,700	5,000,000	120,000	18/06/2020
CVNM2002	KISVN	11 月	5.00000 : 1	3,200	3,000,000	141,111	14/12/2020
CVPB2001	HCM	6 月	2.00000 : 1	1,500	5,000,000	20,000	18/06/2020
CVPB2003	VCI	6 月	1.00000 : 1	5,000	1,500,000	22,000	20/07/2020
CVRE1903	KISVN	6.5 月	2.00000 : 1	2,700	1,000,000	35,789	13/05/2020
CVRE2001	KISVN	9 月	4.00000 : 1	1,500	8,000,000	36,789	17/09/2020
CVRE2002	HCM	6 月	4.00000 : 1	1,400	5,000,000	32,000	18/06/2020
CVRE2003	KISVN	11 月	2.00000 : 1	3,000	3,000,000	37,999	14/12/2020
CVRE2004	KISVN	3 月	1.00000 : 1	1,940	1,000,000	29,999	14/07/2020

源自：Fiinpro, YSVN



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元大證券（越南）公司

個人客戶分析部

Nguyễn Th ê Minh

研究分析經理

+84 28 3622 6868 ext 3826

minh.nguyen@yuanta.com.vn

Quách Đức Khánh

高級分析專員

+84 28 3622 6868 ext 3833

khanh.quach@yuanta.com.vn

Phạm Tấn Phát

高級分析專員

+84 28 3622 6868 ext 3880

phat.pham@yuanta.com.vn

Nguyễn Trịnh Ngọc Hồng

分析專員

+84 28 3622 6868 ext 3832

hong.nguyen@yuanta.com.vn

個人客戶業務部

Nguyễn Thanh Tùng

總公司業務經理

+84 28 3622 6868 ext 3609

tung.nguyen@yuanta.com.vn

Chung Kim Hoa

華人客戶部經理

+84 28 3622 6868 ext 3828

hoa.chung@yuanta.com.vn

Phù Vĩnh Qu ê

堤岸分行經理

+84 28 3622 6868

que.phu@yuanta.com.vn

Nguyễn Việt Quang

河內分行經理

+84 28 3622 6868 ext 3404

quang.nguyen@yuanta.com.vn

Võ Thị Thu Thủy

平陽分行經理

+84 28 3622 6868 ext 3505

thuy.vo@yuanta.com.vn

Bùi Quốc Phong

同奈分行經理

+84 28 3622 6868

phong.bui@yuanta.com.vn

Nguyễn Đức Hoàn

河內南部營業中心經理

+84 28 3622 6868 ext 3409

hoan.nguyen@yuanta.com.vn

Võ Đình Tuấn

峴港分行經理

+84 28 3622 6868 ext 3301

tuan.vo@yuanta.com.vn



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